

FX Forward Activity

by Report Date

October 1, 2011 to October 31, 2011

COMMON D DEVELOPED
NJ DIVISION OF INVESTMENT

FUND: NJBU

View Date: November 9, 2011



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
----------------	---------------	---------------------------	-------------------------	----------------------------	--------	------------------	--------------------------------

***** No Activity for This Fund *****

FX Forward Activity

by Report Date

October 1, 2011 to October 31, 2011

COMMON D HEDGES

CLIENT MANAGED

FUND: NJDI

View Date: November 9, 2011



STATE STREET

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
----------------	---------------	---------------------------	-------------------------	----------------------------	--------	------------------	--------------------------------

JAPANESE YEN

BOUGHT JPY / SOLD USD	OPEN	03 Oct 2011 05 Oct 2011	05 Oct 2011		CITIBANK N.A. 76.660000	9,000,000,000.00 JPY	117,401,513.18 USD
BOUGHT JPY / SOLD USD	OPEN	31 Oct 2011 OPEN	12 Dec 2011		ROYAL BANK OF SCOTLAND PLC 77.940000	9,600,000,000.00 JPY	123,171,670.52 USD

JAPANESE YEN Total

Local Purchased	Base Purchased	Local Sold	Base Sold
18,600,000,000.00 JPY	240,573,183.70 USD	0.00 JPY	0.00 USD

FX PURCHASED Total	2	Base Equivalent 240,573,183.70 USD
FX SOLD Total	0	Base Equivalent 0.00 USD
FX CROSSDEAL Total	0	Base Equivalent 0.00 USD
FUND Total		Base Equivalent 240,573,183.70 USD

FX Forward Activity

by Report Date

October 1, 2011 to October 31, 2011

COMMON D EMERGING MORGAN STNLY
MORGAN STANLEY INVESTMENT MGMT
FUND: NJEA

View Date: November 9, 2011



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
----------------	---------------	---------------------------	-------------------------	----------------------------	--------	------------------	--------------------------------

***** No Activity for This Fund *****

FX Forward Activity

by Report Date

October 1, 2011 to October 31, 2011

COMMON D EMERGING WELLINGTON
WELLINGTON MANAGEMENT COMPANY

FUND: NJEM

View Date: November 9, 2011



STATE STREET.

Base Currency: USD - US DOLLAR

FX Description	Type Hedge	Trade Date Settle Date	Value Date Fail Days	Crossdeal Exchange Rate	Broker	Amount Purchased	Amount Sold Base Equivalent
----------------	---------------	---------------------------	-------------------------	----------------------------	--------	------------------	--------------------------------

***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

October 1, 2011 to October 31, 2011

COMMON D DEVELOPED
NJ DIVISION OF INVESTMENT

FUND: NJBU

View Date: November 9, 2011



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
----------------	-----------------	----------------	------------	-----------

***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

October 1, 2011 to October 31, 2011

COMMON D HEDGES

CLIENT MANAGED

FUND: NJDI

View Date: November 9, 2011



STATE STREET

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
JAPANESE YEN	18,600,000,000.00	240,573,183.70	0.00	0.00

		Base Equivalent
FX PURCHASED Total	2	240,573,183.70
		Base Equivalent
FX SOLD Total	0	0.00
		Base Equivalent
FX CROSSDEAL Total	0	0.00
		Base Equivalent
FUND Total		240,573,183.70

FX Forward Activity

Fund Summary by Report Date

October 1, 2011 to October 31, 2011

COMMON D EMERGING MORGAN STNLY
MORGAN STANLEY INVESTMENT MGMT

FUND: NJEA

View Date: November 9, 2011



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency	Local Purchased	Base Purchased	Local Sold	Base Sold
----------------	-----------------	----------------	------------	-----------

***** No Activity for This Fund *****

FX Forward Activity

Fund Summary by Report Date

October 1, 2011 to October 31, 2011

COMMON D EMERGING WELLINGTON
WELLINGTON MANAGEMENT COMPANY

FUND: NJEM

View Date: November 9, 2011



STATE STREET.

Base Currency: USD-US DOLLAR

Local Currency

Local Purchased

Base Purchased

Local Sold

Base Sold

***** No Activity for This Fund *****